



MTM Reconciliation Topology Overview

User A - Z

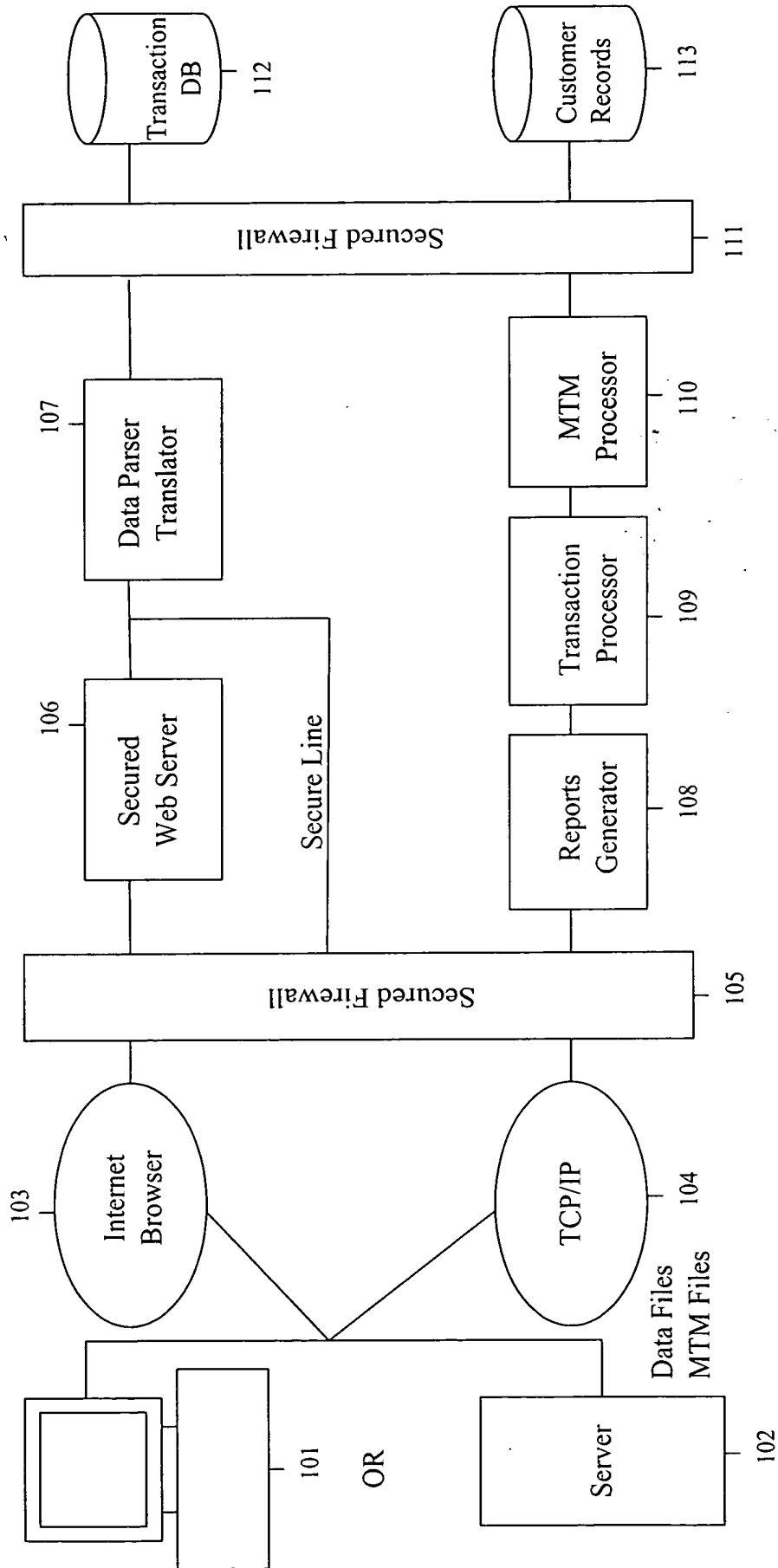
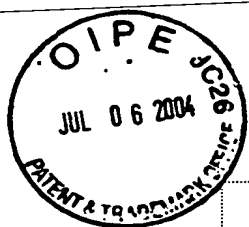


FIG. 1A



MTM Reconciliation System Schematic

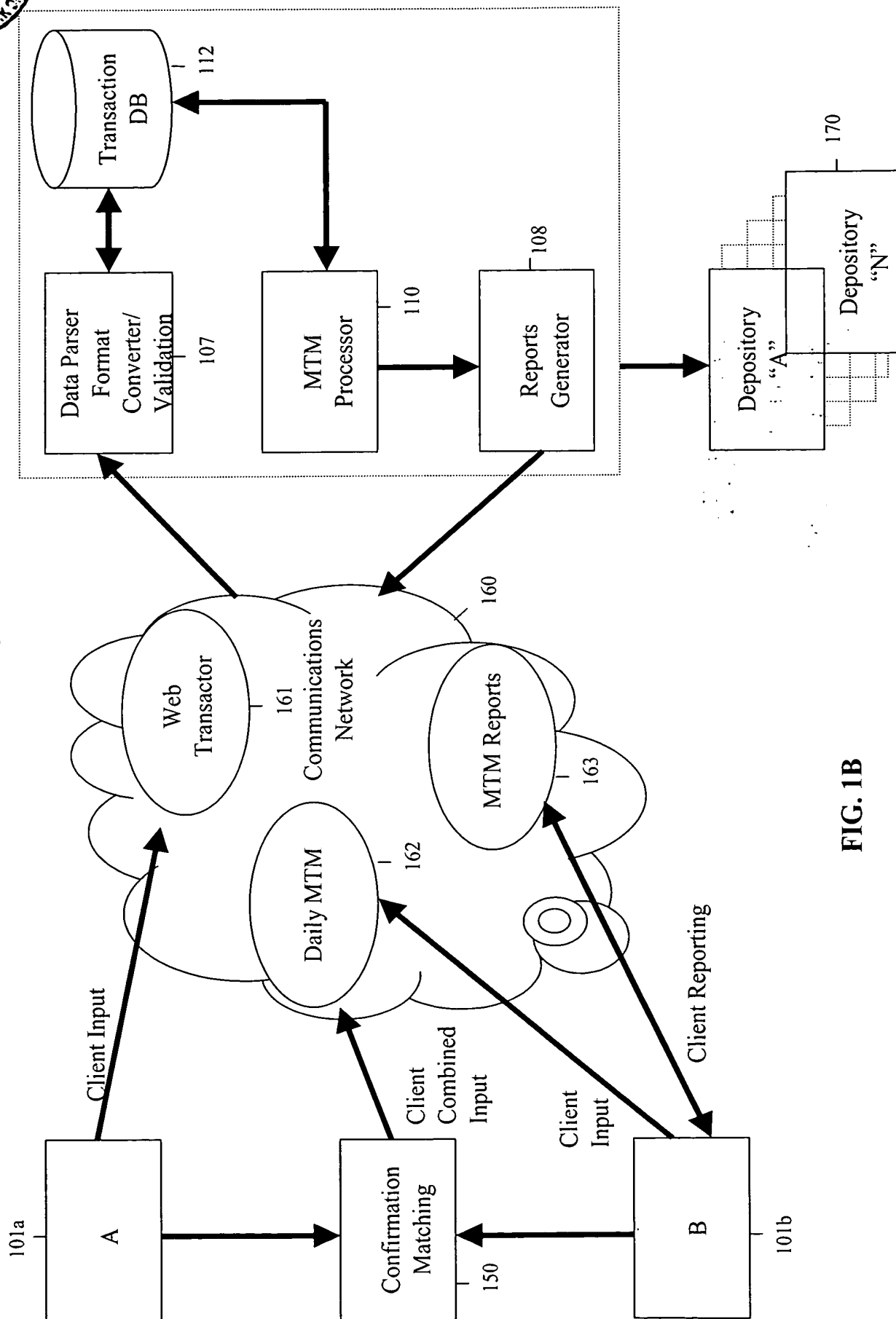


FIG. 1B



Overview – Mark to Market Valuation

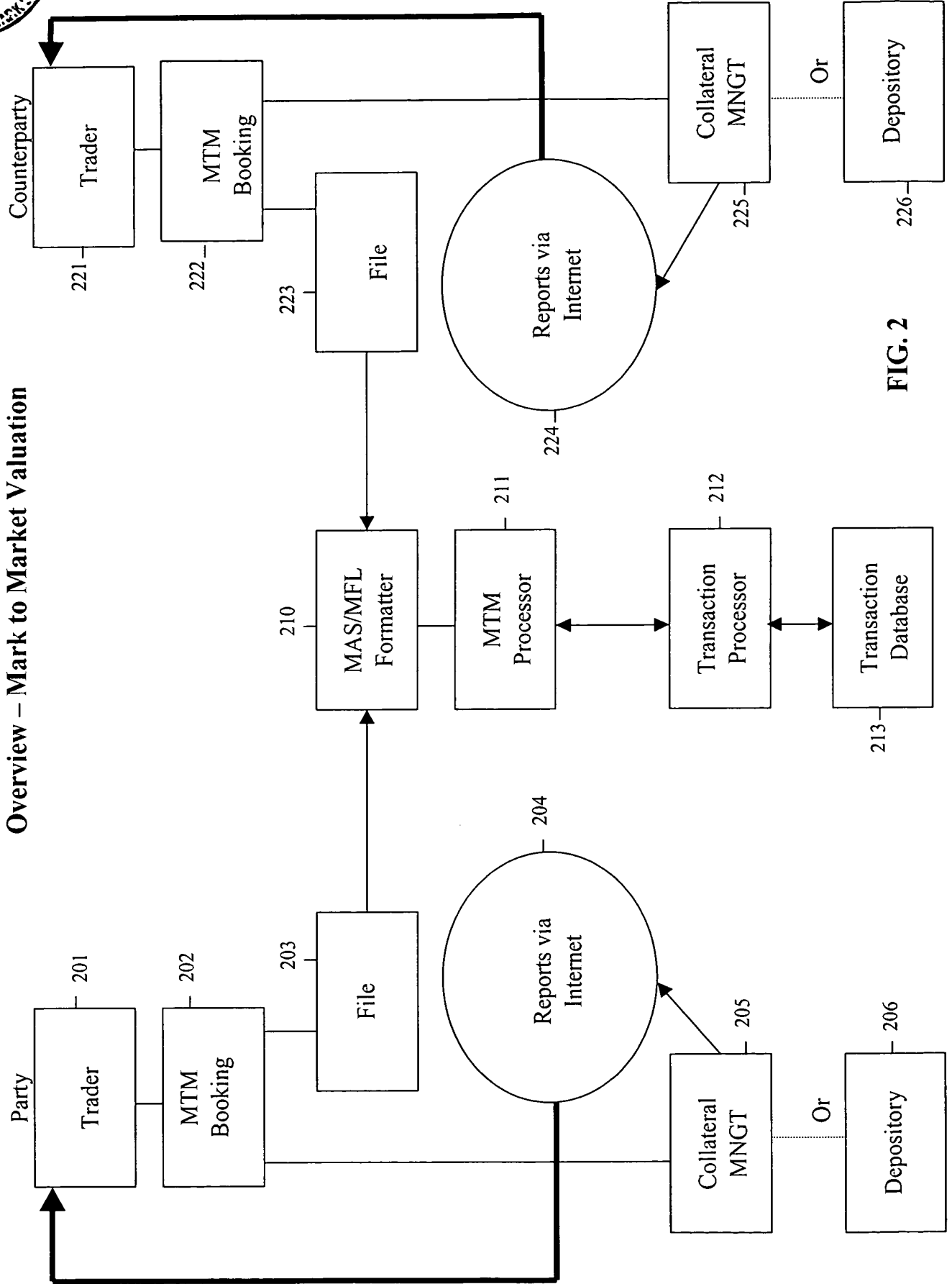


FIG. 2



Financial Transaction Data Flow

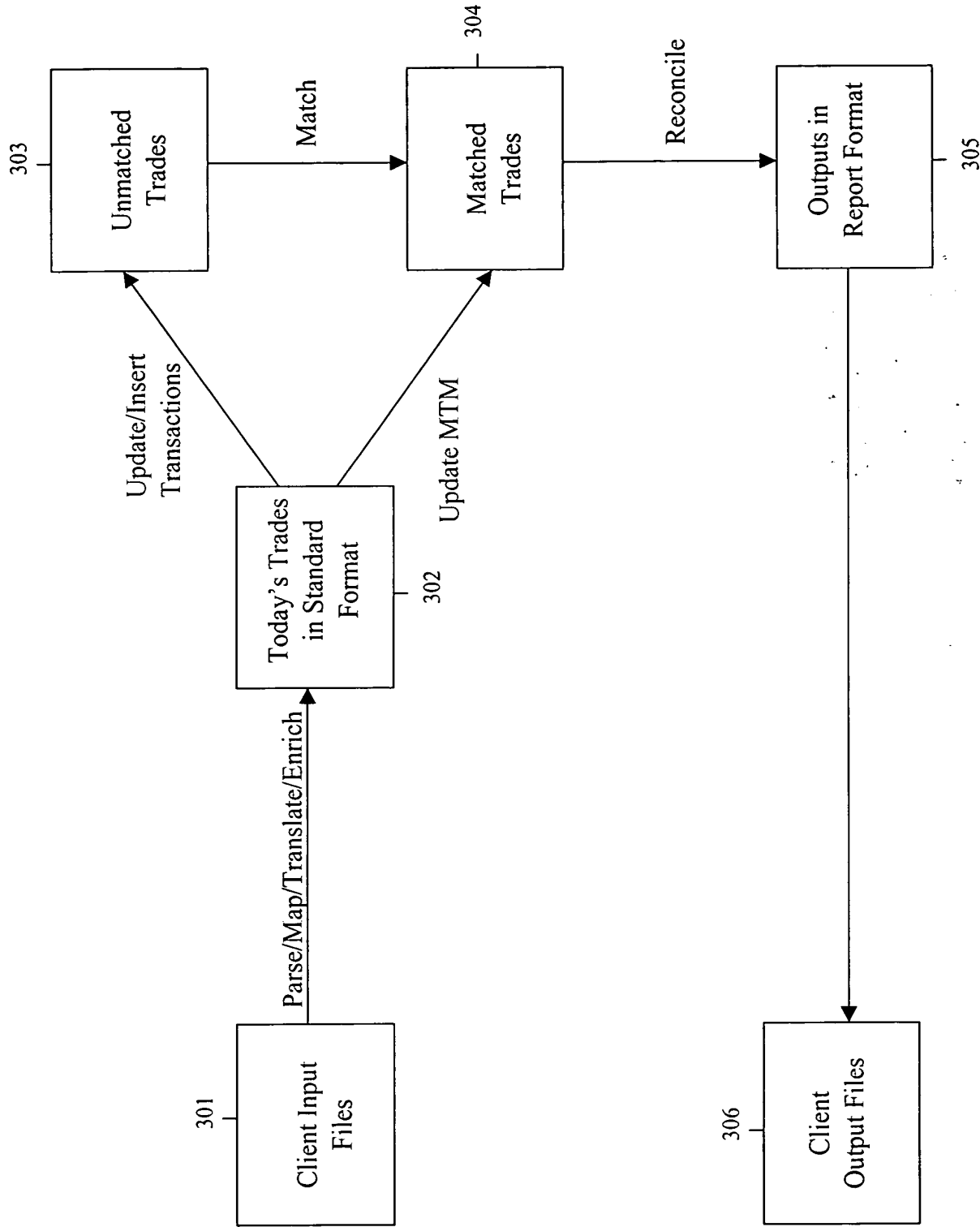


FIG. 3



Daily Transaction Reconciliation Flows

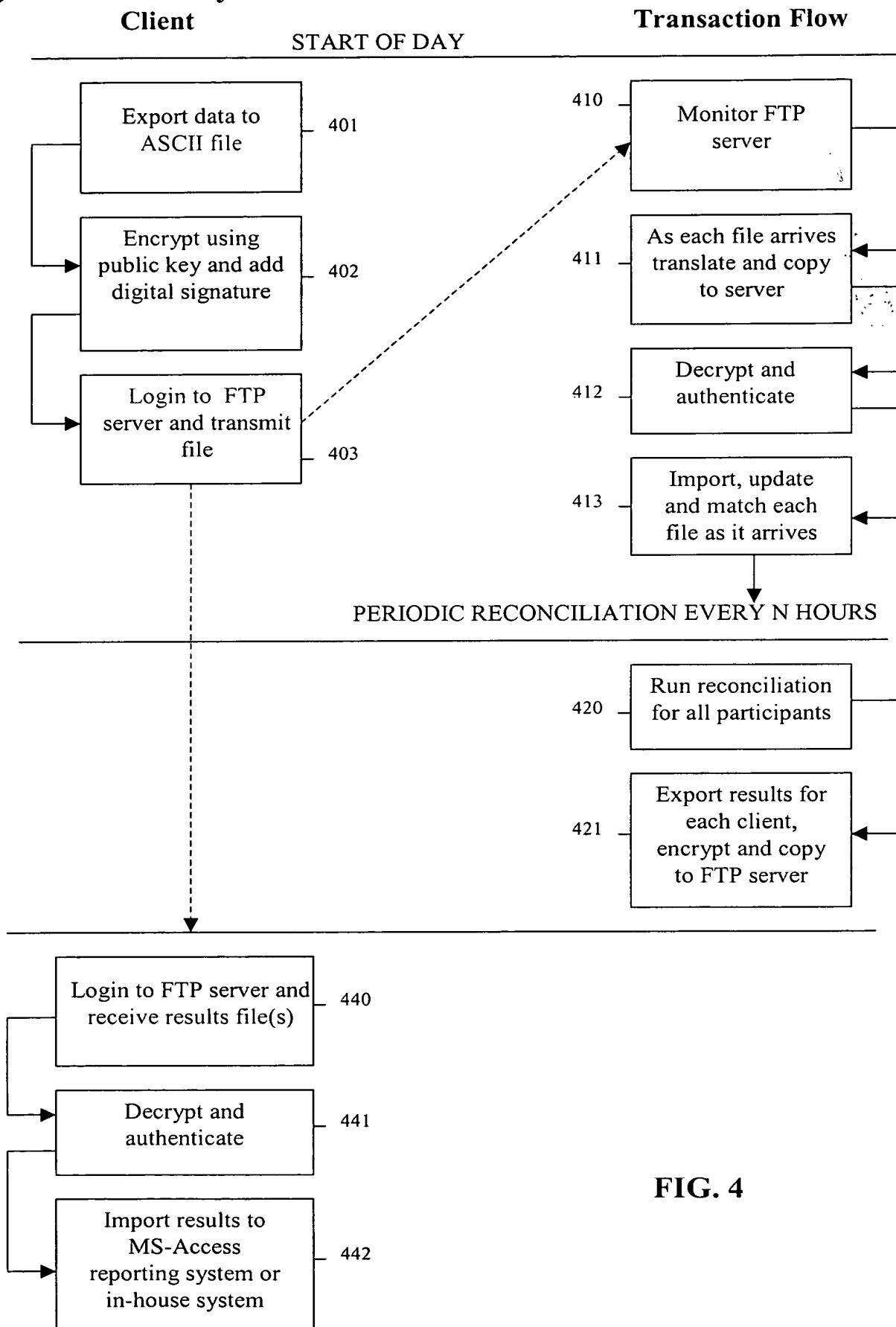


FIG. 4



Exposure Summary Report for Bank No. 1

Bank No. 2

Matched	OURS	-21,590,096.77
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Unmatched	OURS	42,804,687.18
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Total

21,214,590.41

Matched	THEIRS	24,548,818.00
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Unmatched	THEIRS	-65,830,582.00
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Total

-41,281,764.00

NET

-20,067,173.59

Bank No. 3

Matched	OURS	28,698,177.31
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Unmatched	OURS	20,611,853.19
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Total

49,310,030.50

Matched	THEIRS	-35,761,533.08
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Unmatched	THEIRS	-4,059,325.65
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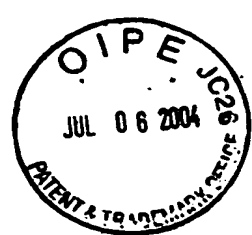
Total

-39,820,858.73

NET

9,489,171.77

FIG. 5



Appln. Ser. No. 09/627,951
Response to Office Action
Dated July 6, 2004
Replacement Sheet
Express Mail No. EV 367778413 US

Data Table for Matched Financial Transactions

Matched Trades		Bank Name: Bank No. 1					
CP	TransactionID	Product	PayNotional	Cur	RecNotional	Cur	Trade Date
BANK1	039174024	OTHER	100,000,000	DKK	-100,000,000	DKK	23-Jun-93
BANK2	LNSW023285	OTHER	100,000,000	DKK			23-Jun-93
BANK1	0393288023	OTHER	25,000,000,000	ITL	-25,000,000,000	ITL	15-Oct-93
BANK2	LNSW026045	OTHER	25,000,000,000	ITL			15-Oct-93
BANK1	0394012035	OTHER	750,000,000	FRF	-750,000,000	FRF	12-Jan-94
BANK2	LNSW028079	OTHER	750,000,000	FRF			12-Jan-94
BANK1	0394034032	OTHER	100,000,000	FRF	-100,000,000	FRF	03-Feb-94
BANK2	LNSW028815	OTHER	100,000,000	FRF			03-Feb-94
BANK1	0394039053	OTHER	100,000,000	DEM	-100,000,000	DEM	06-Feb-94
BANK2	LNSW028953	OTHER	100,000,000	DEM			06-Feb-94
BANK1	0394041023	OTHER	50,000,000,000	ITL	-50,000,000,000	ITL	10-Feb-94
BANK2	LNSW029037	OTHER	50,000,000,000	ITL			10-Feb-94
BANK1	0394166099	OTHER	250,000,000	SEK	-250,000,000	SEK	15-Jun-94
BANK2	LNSW032838	OTHER	250,000,000	SEK			15-Jun-94
BANK1	0394200007	OTHER	100,000,000	FRF	-100,000,000	FRF	19-Jul-94
BANK2	LNSW033803	OTHER	100,000,000	FRF			19-Jul-94
BANK1	0394222026	OTHER	100,000,000	FRF	-100,000,000	FRF	10-Aug-94
BANK2	LNSW034486	OTHER	100,000,000	FRF			10-Aug-94
BANK1	0394245036	OTHER	100,000,000	FRF	-100,000,000	FRF	02-Sep-94
BANK2	LNSW035149	OTHER	100,000,000	FRF			02-Sep-94
BANK1	0394249101	OTHER	300,000,000	FRF	-300,000,000	FRF	06-Sep-94
BANK2	LNSW035248	OTHER	300,000,000	FRF			06-Sep-94
BANK1	0394259030	OTHER	200,000,000	FRF	-200,000,000	FRF	16-Sep-94
BANK2	LNSW035578	OTHER	200,000,000	FRF			16-Sep-94
BANK1	0394283029	OTHER	150,000,000	SEK	-150,000,000	SEK	07-Sep-94
BANK2	LNSW003531	OTHER	150,000,000	SEK			07-Sep-94

FIG. 6A-1



Data Table for Matched Financial Transactions

Counterparty Name: Bank No. 2

Start Date	Maturity	Settlement	B/S	MTM	MTMdate	Recon	Level
						Matchno	
23-Jun-93	23-Jun-98	23-Jun-98		-406,435.58	07-Jul-97	No. 4411	level3
	23-Jun-98			1,132,865.00		No. 4411	level3
19-Oct-93	19-Oct-00	19-Oct-00		1,485,344.27	07-Jul-97	No. 4412	level3
	19-Oct-00			-1,345,884.00		No. 4412	level3
13-Jan-94	13-Jan-99	13-Jan-99		4,997,872.96	07-Jul-97	No. 4413	level3
	13-Jan-99			-4,898,807.00		No. 4413	level3
04-Feb-94	04-Feb-98	04-Feb-98		-441,474.27	07-Jul-97	No. 4414	level3
	04-Feb-98			440,713.00		No. 4414	level3
10-Feb-94	10-Feb-04	10-Feb-99		4,583,895.29	07-Jul-97	No. 4415	level3
	10-Feb-04			-3,779,613.00		No. 4415	level3
14-Feb-94	16-Feb-98	16-Feb-98		-237,450.68	07-Jul-97	No. 4416	level3
	14-Feb-98			227,029.00		No. 4416	level3
17-Jun-94	17-Jun-99	17-Jun-99		-3,174,099.87	07-Jul-97	No. 4417	level3
	17-Jun-99			3,091,420.00		No. 4417	level3
20-Jul-94	20-Jul-99	20-Jul-99		2,030,254.62	07-Jul-97	No. 4418	level3
	20-Jul-99			-2,009,451.00		No. 4418	level3
11-Aug-94	11-Aug-98	11-Aug-98		-1,655,686.43	07-Jul-97	No. 4419	level3
	11-Aug-98			1,660,983.00		No. 4419	level3
05-Sep-94	07-Sep-98	07-Sep-98		-1,742,200.22	07-Jul-97	No. 4420	level3
	07-Sep-98			1,748,118.00		No. 4420	level3
07-Sep-94	08-Sep-97	08-Sep-97		3,307,560.14	07-Jul-97	No. 4421	level3
	08-Sep-97			-3,336,993.00		No. 4421	level3
19-Sep-94	20-Sep-94	21-Sep-98		-4,979,641.58	07-Jul-97	No. 4422	level3
	20-Sep-99			4,936,722.00		No. 4422	level3
09-Sep-94	09-Sep-97	09-Sep-97		2,004,392.94	07-Jul-97	No. 4423	level3
	09-Sep-97			-1,994,031.00		No. 4423	level3



Appln. Ser. No. 09/627,951
 Response to Office Action
 Dated July 6, 2004
 Replacement Sheet
 Express Mail No. EV 367778413 US

Data Table for Matched Financial Transactions

<i>Matched Trades</i>		Bank Name: Bank No. 1					
<u>CP</u>	<u>TransactionID</u>	<u>Product</u>	<u>PayNotional</u>	<u>Cur</u>	<u>RecNotional</u>	<u>Cur</u>	<u>Trade Date</u>
BANK1	Z72918	OTHER	-150,000,000	CHF	150,000,000	CHF	04-Oct-96
BANK2	187177	OTHER	150,000,000	CHF			04-Oct-96
BANK1	Z76373	OTHER	200,000,000	DEM	0	DEM	01-Mar-95
BANK2	LNCF186496	OTHER	200,000,000	DEM			01-Mar-95
BANK1	ZC019940706	OTHER	-8,000,000,000	JPY	8,000,000,000	JPY	06-Jul-94
BANK2	TKSW013832	OTHER	8,000,000,000	JPY			06-Jul-94
BANK1	ZC019950413	OTHER	-3,000,000,000	JPY	3,000,000,000	JPY	12-Apr-95
BANK2	TKSW017253	OTHER	3,000,000,000	JPY			12-Apr-95
BANK1	ZC019950417	OTHER	-3,000,000,000	JPY	3,000,000,000	JPY	11-Apr-95
BANK2	TKSW017222	OTHER	3,000,000,000	JPY			11-Apr-95
BANK1	ZC019960329	OTHER	-4,000,000,000	JPY	4,000,000,000	JPY	29-Mar-96
BANK2	TKSW025931	OTHER	4,000,000,000	JPY			29-Mar-96
		Number of Records: 220					

FIG. 6B-1



Data Table for Matched Financial Transactions

Counterparty Name: Bank No. 2

<u>Start</u>	<u>Maturity</u>	<u>Settlement</u>	<u>B/S</u>	<u>MTM</u>	<u>MTMdate</u>	<u>Recon</u>	<u>Level</u>
<u>Date</u>						<u>Matchno</u>	
04-Oct-96	07-Oct-99	07-Oct-99		-1,631,096.48	07-Jul-97	No. 4515	level3
	07-Oct-99			1,541,463.00		No. 4515	level3
04-Sep-95	03-Mar-98	03-Mar-98		0.00	07-Jul-97	No. 4516	level3
	03-Mar-98			-6,035.00		No. 4516	level3
08-Jul-94	08-Jul-98	08-Jul-98		-3,526,610.03	07-Jul-97	No. 4517	level3
	08-Jul-98			3,446,612.00		No. 4517	level3
18-Apr-95	19-Apr-99	19-Apr-99		-973,932.20	07-Jul-97	No. 4518	level3
	18-Apr-99			918,014.00		No. 4518	level3
13-Apr-95	14-Apr-98	14-Apr-98		-460,590.41	07-Jul-97	No. 4519	level3
	14-Apr-98			445,550.00		No. 4519	level3
02-Apr-96	02-Apr-03	02-Apr-03		-2,149,647.90	07-Jul-97	No. 4520	level3
	02-Apr-03			1,878,968.00		No. 4520	level3
Sum of MTM = 2958721.23							

FIG. 6B-2



Data Table for Matched Financial Transactions

Matched Trades		Bank Name: Bank No. 1					
CP	TransactionID	Product	PayNotional	Cur	RecNotional	Cur	Trade Date
BANK1	389300002	OTHER	20,000,000	DEM	-20,000,000	DEM	27-Oct-89
BANK3	3723100	OTHER	20,000,000	DEM	20,000,000	DEM	08-Nov-91
BANK1	390183004	OTHER	15,000,000	DEM	-15,000,000	DEM	02-Jul-90
BANK3	3721800	OTHER	15,000,000	DEM	15,000,000	DEM	02-Jul-90
BANK1	392022006	OTHER	10,000,000	CHF	-10,000,000	CHF	22-Jan-92
BANK3	5209100	OTHER	10,000,000	CHF	10,000,000	CHF	22-Jan-92
BANK1	392204011	OTHER	50,000,000	USD	-50,000,000	USD	22-Jul-92
BANK3	417400	OTHER	50,000,000	USD	50,000,000	USD	22-Jul-92
BANK1	392269014	OTHER	5,000,000	GBP	-5,000,000	GBP	25-Sep-92
BANK3	7893900	OTHER	5,000,000	GBP	5,000,000	GBP	25-Sep-92
BANK1	393011022	OTHER	50,000,000,000	ITL	-50,000,000,000	ITL	11-Jan-93
BANK3	4742600	OTHER	50,000,000,000	ITL	50,000,000,000	ITL	11-Jan-93
BANK1	393025002	OTHER	10,000,000	CHF	-10,000,000	CHF	25-Jan-93
BANK3	5224300	OTHER	10,000,000	CHF	10,000,000	CHF	14-Feb-94
BANK1	393188013	OTHER	10,000,000	GBP	-10,000,000	GBP	07-Jul-93
BANK3	7983200	OTHER	10,000,000	GBP	10,000,000	GBP	07-Jul-93
BANK1	393259014	OTHER	20,000,000	GBP	-20,000,000	GBP	16-Sep-93
BANK3	8011300	OTHER	20,000,000	GBP	20,000,000	GBP	16-Sep-93
BANK1	394096034	OTHER	10,000,000	GBP	-10,000,000	GBP	06-Apr-94
BANK3	8166500	OTHER	10,000,000	GBP	10,000,000	GBP	06-Apr-94
BANK1	394194014	OTHER	25,000,000	GBP	-25,000,000	GBP	12-Jul-94
BANK3	8242600	OTHER	25,000,000	GBP	25,000,000	GBP	12-Jul-94
BANK1	394195028	OTHER	10,000,000	GBP	-10,000,000	GBP	14-Jul-94
BANK3	8246800	OTHER	10,000,000	GBP	10,000,000	GBP	14-Jul-94
BANK1	394213014	OTHER	20,000,000	GBP	-20,000,000	GBP	01-Aug-94
BANK3	8258100	OTHER	20,000,000	GBP	20,000,000	GBP	01-Aug-94

FIG. 6C-1



Data Table for Matched Financial Transactions

Counterparty Name: Bank No. 3

Start Date	Maturity	Settlement	B/S	MTM	MTMdate	Recon Matchno	Level
31-Oct-89	30-Oct-98	30-Oct-98		-1,112,029.00		No. 4261	level
30-Oct-90	30-Oct-98		B	1,118,561.80	07-Jul-97	No. 4261	level
05-Jul-90	05-Jul-00	05-Jul-00		-1,806,968.00		No. 4262	level
05-Jul-90	05-Jul-00		B	1,194,819.30	07-Jul-97	No. 4262	level
24-Jan-92	26-Jan-98	26-Jan-98		352,298.10		No. 4263	level
24-Jan-92	24-Jan-98		S	-348,805.47	07-Jul-97	No. 4263	level
24-Jul-92	24-Jul-97	24-Jul-97		89,463.58		No. 4264	level
24-Jul-92	24-Jul-97		S	-89,718.82	07-Jul-97	No. 4264	level
25-Sep-92	27-Sep-99	27-Sep-99		333,328.40		No. 4265	level
25-Sep-92	25-Sep-99		S	-326,909.41	07-Jul-97	No. 4265	level
13-Jan-93	13-Jan-98	13-Jan-98		1,568,930.00		No. 4266	level
13-Jan-93	13-Jan-98		S	-1,572,849.50	07-Jul-97	No. 4266	level
27-Jan-93	27-Nov-00	27-Nov-00		935,720.60		No. 4267	level
25-Nov-93	25-Nov-00		S	-940,591.77	07-Jul-97	No. 4267	level
07-Jul-95	07-Jul-00	07-Jul-00		487,275.50		No. 4268	level
07-Jul-95	07-Jul-00		S	-338,862.32	07-Jul-97	No. 4268	level
16-Sep-93	18-Sep-00	18-Sep-00		-190,391.00		No. 4269	level
16-Sep-93	16-Sep-00		S	247,927.06	07-Jul-97	No. 4269	level
06-Apr-94	06-Apr-98	06-Apr-98		-73,311.30		No. 4270	level
06-Apr-94	06-Apr-98		B	60,098.29	07-Jul-97	No. 4270	level
12-Jul-94	12-Jul-99	12-Jul-99		-1,102,465.00		No. 4271	level
12-Jul-94	12-Jul-99		B	1,033,623.70	07-Jul-97	No. 4271	level
14-Jul-94	14-Jul-99	14-Jul-99		-380,249.00		No. 4272	level
14-Jul-94	14-Jul-99		B	351,312.71	07-Jul-97	No. 4272	level
01-Aug-94	03-Aug-98	03-Aug-98		-698,688.00		No. 4273	level
01-Aug-94	01-Aug-98		B	655,572.61	07-Jul-97	No. 4273	level



Data Table for Matched Financial Transactions

<i>Matched Trades</i>			Bank Name: Bank No. 1				
<u>CP</u>	<u>TransactionID</u>	<u>Product</u>	<u>PayNotional</u>	<u>Cur</u>	<u>RecNotional</u>	<u>Cur</u>	<u>Trade Date</u>
BANK1	396215054	OTHER	100,000,000	FRF	-100,000,000	FRF	05-Sep-95
BANK3	2924200	OTHER	100,000,000	FRF	100,000,000	FRF	16-Jun-94
BANK1	396215071	OTHER	20,000,000	GBP	-20,000,000	GBP	10-Dec-92
BANK3	10778600	OTHER	20,000,000	GBP	20,000,000	GBP	25-Feb-97
BANK1	396215074	OTHER	5,000,000	GBP	-5,000,000	GBP	13-Nov-92
BANK3	8010900	OTHER	5,000,000	GBP	5,000,000	GBP	16-Sep-93
BANK1	Z71508	OTHER	100,000,000	DEM	100,000,000	DEM	31-Aug-95
BANK3	T00511764	OTHER	100,000,000	DEM	100,000,000	DEM	29-May-97
BANK1	Z71520	OTHER	100,000,000	GBP	100,000,000	GBP	12-Mar-96
BANK3	12704201	OTHER	100,000,000	GBP	100,000,000	GBP	30-Apr-97
Number of Records: 296							

FIG. 6D-1



Data Table for Matched Financial Transactions

Counterparty Name: Bank No. 3

<u>Start</u> <u>Date</u>	<u>Maturity</u>	<u>Settlement</u>	<u>B/S</u>	<u>MTM</u>	<u>MTMdate</u>	<u>Recon</u> <u>Matchno</u>	<u>Level</u>
06-Sep-95	06-Sep-00	06-Sep-00		-2,162,625.00		No. 4405	level2
17-Jun-94	17-Jun-98		B	603,672.20	07-Jul-97	No. 4405	level2
10-Dec-92	10-Dec-97	10-Dec-97		180,899.60		No. 4406	level2
25-Feb-97	25-Feb-03		B	-160,635.67	07-Jul-97	No. 4406	level2
13-Nov-92	13-Nov-97	13-Nov-97		24,665.45		No. 4407	level2
16-Sep-93	16-Sep-98		S	26,895.32	07-Jul-97	No. 4407	level2
31-Aug-95	02-Sep-05	29-Aug-97		3,764,268.00		No. 4408	level2
02-Jun-97	02-Jun-98		S	231,182.88	07-Jul-97	No. 4408	level2
12-Jun-96	12-Mar-98	12-Mar-98		144,978.00		No. 4409	level2
30-Apr-97	31-Oct-97		B	1,588,514.40	07-Jul-97	No. 4409	level2
				Sum of MTM = -7063355.7712			

FIG. 6D-2

Data Table for Unmatched Financial Transactions

<i>Unmatched Trades</i>		Bank Name: Bank No. 1			
TransactionID	Product	Notional 1	Cur1	Notional 2	Cur2 Trade Date
0497168013	OTHER	-300,000,000	CZK	300,000,000	CZK 17-Jun-97
0497161017	OTHER	-200,000,000	CZK	200,000,000	CZK 22-May-97
0497153004	OTHER	-200,000,000	CZK	200,000,000	CZK 02-Jun-97
0497150041	OTHER	-200,000,000	CZK	200,000,000	CZK 22-May-97
0497188004	OTHER	-200,000,000	CZK	200,000,000	CZK 07-Jul-97
0497188027	OTHER	-200,000,000	CZK	200,000,000	CZK 07-Jul-97
0497157035	OTHER	-200,000,000	CZK	200,000,000	CZK 06-Jun-97
0497160034	OTHER	-200,000,000	CZK	200,000,000	CZK 09-Jun-97
0497162024	OTHER	-100,000,000	CZK	100,000,000	CZK 11-Jun-97
0497160040	OTHER	100,000,000	CZK	0	CZK 09-Jun-97
0397171035	OTHER	100,000,000	CZK	-100,000,000	CZK 20-Jun-97
0497156019	OTHER	200,000,000	CZK	0	CZK 05-Jun-97
0497150040	OTHER	200,000,000	CZK	0	CZK 29-May-97
0497163003	OTHER	200,000,000	CZK	0	CZK 12-Jun-97
0497170005	OTHER	200,000,000	CZK	0	CZK 19-Jun-97
0397171031	OTHER	200,000,000	CZK	-200,000,000	CZK 19-Jun-97
0497170021	OTHER	200,000,000	CZK	0	CZK 19-Jun-97
0497188006	OTHER	300,000,000	CZK	0	CZK 07-Jul-97
0397183056	OTHER	300,000,000	CZK	-300,000,000	CZK 02-Jul-97
0497175020	OTHER	300,000,000	CZK	0	CZK 24-Jun-97
0497182001	OTHER	300,000,000	CZK	0	CZK 01-Jul-97
0497177039	OTHER	300,000,000	CZK	0	CZK 26-Jun-97
0397160006	OTHER	500,000,000	CZK	-500,000,000	CZK 06-Jun-97
0497156038	OTHER	500,000,000	CZK	0	CZK 05-Jun-97
Z71088	OTHER	-100,000,000	DEM	100,000,000	DEM 07-Aug-95
Z71085	OTHER	-25,000,000	DEM	25,000,000	DEM 23-Jun-95
0396347050	OTHER	8,000,000	DEM	-8,000,000	DEM 11-Dec-96

FIG. 7A



Data Table for Unmatched Financial Transactions

Counterparty Name: Bank No. 2

<u>Start</u>	<u>Maturity</u>	<u>Settlement</u>	<u>B/S</u>	<u>Strike</u>	<u>MTM</u>	<u>Created</u>	<u>Updated</u>
<u>Date</u>							
19-Aug-97	19-Nov-97	19-Aug-97		3019	8,332	25-Jul-97	25-Jul-97
26-Aug-97	26-Nov-97	26-Aug-97		3019	36,193	25-Jul-97	25-Jul-97
04-Dec-97	04-Jun-98	04-Dec-97		3019	41,587	25-Jul-97	25-Jul-97
26-Aug-97	26-Nov-97	26-Aug-97		3019	39,155	25-Jul-97	25-Jul-97
17-Sep-97	17-Dec-97	17-Sep-97		3019	2,262	25-Jul-97	25-Jul-97
09-Jan-98	09-Apr-98	09-Jan-98		3019	688	25-Jul-97	25-Jul-97
10-Dec-97	10-Jun-98	10-Dec-97		3019	31,595	25-Jul-97	25-Jul-97
11-Aug-97	11-Feb-98	11-Aug-97		3019	-4,240	25-Jul-97	25-Jul-97
15-Sep-97	15-Dec-97	15-Sep-97		3019	8,345	25-Jul-97	25-Jul-97
11-Aug-97	11-Nov-97	11-Aug-97		3105	1,313	25-Jul-97	25-Jul-97
24-Jun-97	24-Jun-98	24-Jun-98		3011	-2,700	25-Jul-97	25-Jul-97
09-Sep-97	09-Dec-97	09-Sep-97		3105	-22,544	25-Jul-97	25-Jul-97
22-Aug-97	24-Nov-97	22-Aug-97		3105	-21,675	25-Jul-97	25-Jul-97
16-Sep-97	16-Mar-98	16-Sep-97		3105	-32,883	25-Jul-97	25-Jul-97
23-Dec-97	23-Mar-98	23-Dec-97		3105	-5,398	25-Jul-97	25-Jul-97
23-Jun-97	23-Jun-98	23-Jun-98		3012	21,237	25-Jul-97	25-Jul-97
23-Jan-98	23-Apr-98	23-Jan-98		3105	-2,652	25-Jul-97	25-Jul-97
17-Dec-97	18-Mar-98	17-Dec-97		3105	-372	25-Jul-97	25-Jul-97
04-Jul-97	06-Jul-98	06-Jul-98		3012	555	25-Jul-97	25-Jul-97
26-Sep-97	29-Dec-97	26-Sep-97		3105	-8,864	25-Jul-97	25-Jul-97
03-Oct-97	05-Jan-98	03-Oct-97		3105	6,630	25-Jul-97	25-Jul-97
31-Dec-97	30-Jun-98	31-Dec-97		3105	3,938	25-Jul-97	25-Jul-97
10-Jun-97	10-Jun-98	10-Jun-98		3012	79,987	25-Jul-97	25-Jul-97
09-Sep-97	09-Dec-97	09-Sep-97		3105	-51,989	25-Jul-97	25-Jul-97
07-Aug-95	11-Aug-05	07-Aug-98		3146	-2,199	25-Jul-97	25-Jul-97
23-Jun-95	27-Jun-05	23-Jun-00		3146	-47,759	25-Jul-97	25-Jul-97
16-Dec-96	15-Oct-02	16-Dec-99		3011	824,938	25-Jul-97	25-Jul-97

FIG. 7B



Data Table for Expired Financial Transactions

<i>Expired Trades</i>		Bank Name: Bank No. 1				
<u>TransactionID</u>	<u>Product</u>	<u>Notional 1</u>	<u>Cur1</u>	<u>Notional 2</u>	<u>Cur2</u>	<u>Trade Date</u>
92B57	OTHER	-50,000,000	USD	0	USD	16-Jul-92
E58059	OTHER	51,812,500	USD	51,812,500	USD	16-Apr-96
0397100019	OTHER	500,000,000	USD	-500,000,000	USD	10-Apr-97
<u>Number of Records: 3</u>						
395177080	OTHER	100,000,000	DKK	-100,000,000	DKK	23-Jun-95
396191040	OTHER	1,000,000,000	ESP	-1,000,000,000	ESP	09-Jul-96
396173034	OTHER	1,800,000,000	ESP	-1,800,000,000	ESP	21-Jun-96
<u>Number of Records: 3</u>						

FIG. 8A



Data Table for Expired Financial Transactions

Counterparty Name: Bank No. 2							24-Jul-97
Start Date	Maturity	Settlement	B/S	Strike	MTM	Created	Updated
23-Jul-93	23-Jul-97	23-Jul-97		0	0	24-Jul-97	24-Jul-97
16-Apr-96	11-Jul-97	11-Jul-97		0	32,824,472	24-Jul-97	24-Jul-97
14-Apr-97	14-Jul-97	14-Jul-97		3012	-5,075,231	24-Jul-97	24-Jul-97
Total MTM =					27749240.65		
23-Jun-95	23-Jun-97	23-Jun-97		0	-824,012	24-Jul-97	24-Jul-97
11-Jul-96	11-Jul-97	11-Jul-97		0	401,965	24-Jul-97	24-Jul-97
25-Jun-96	25-Jun-97	25-Jun-97		0	723,919	24-Jul-97	24-Jul-97
Total MTM =					301871.7		

FIG. 8B





Import Errors Bank No. 2

BANK2	c:/derivs/imports/bank2.tab	AT LINE:	135
No data for required field Field [deal req] value []			
NY5006-9987500-USD-25/02/97-25/08/97-0-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	109
No data for required field Field [deal req] value []			
N0000282780-100000000-USD-08/09/93-10/09/97-0-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	107
No data for required field Field [deal req] value []			
N0000205090-50000000-USD-21/07/92-23/07/97-0-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	104
No data for required field Field [deal req] value []			
N0000069866-40000000-USD-18/04/91-17/12/97-0-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	103
No data for required field Field [deal req] value []			
N0000069857-17000000-USD-18/04/91-17/12/97-0-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	16
No data for required field Field [deal req] value []			
LNCF186496-200000000-DEM-01/03/95-03/03/98-0-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	13
No data for required field Field [deal req] value []			
L000013233-25000000-GBP-04/11/94-04/11/97-0-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	12
No data for required field Field [notional 1] value []			
FRA-USD-CITI-0-USD-18/12/96-18/12/99-196933-0			
BANK2	c:/derivs/imports/bank2.tab	AT LINE:	11
No data for required field Field [notional 1] value []			
COM010082-0-USD-06/06/97-06/06/00-144019-0			

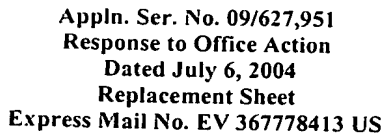
FIG. 9



International Swap Dealer Association (ISDA) Agreement Matrix

	Products	XMARUS30AAI	MGTCUS33XXX	TSCOGB22AAI
XMARUS30AAI	IRS, XCY	XX	ISDA87	ISDA92
		XX	19880621	19930101
		XX	A	A
	FRA	XX	BBAIR	
		XX	19871201	
		XX	A	
MGTCUS33XXX		ISDA87	XX	ISDA92
		19880621	XX	19960505
		B	XX	A
		BBAIR	XX	BBAIR
		19871201	XX	19871201
		A	XX	A
TSCOGB22AAI		ISDA92	ISDA92	XX
		19930101	19950101	XX
		B	B	XX

FIG. 10



Tab delimited – BANK1E									
GB6008900001464	41172	BANK3	09/11/94	09/11/99	1494313022	EQ INDEX OPTIONS	19400000	3359	
B									
31957618	8905499	3880	5817574	14723073	0.92				
GB6008900001464	41172	BANK3	15/05/97	20/06/97	1497135190	EQ INDEX OPTIONS	-17603500000	3386	
S									
10416396	17603.5	0	0	0					
GB6008900001464	41172	BANK3	19/06/97	18/07/97	1497170392	EQ INDEX OPTIONS	19866000000	3387	
B									
11755169	264581.8	19866	822861.9	1087444	0.48				
GB6008900001464	8002725754	BANK3							
SWAP SING	3012	DEM							
20000000	-20000000	11594203	-1112029	142920.2	0				
GB6008900001464	8002725754	BANK3							
SWAP SING	3012	DEM							
15000000	-15000000	8695652	-1806968	281333.4	0				
GB6008900001464	8002725754	BANK3							
SWAP SING	3011	CHF							
10000000	-10000000	6959911	352298.1	32191.75	384489.8				

FIG. 11A



Sample Input Data Files

Fix Format - BANK1N

1195SW12	0393174024	EUROP	NY BANK2	COMPANY	CTS	0100042228
0000616303	BANK2 COMPANY - N EUROP	8000886971	0000616303 SWPSC	3012		
DKK DKK	100000000.00	-100000000.00	14997226.00	-406435.58	07-JUL-97	06/23/1993
06/23/1998	06/23/1998					
1195SW12	0393288023	EUROP	NY BANK2	COMPANY	CTS	0100042228
0000616303	BANK2 COMPANY LO EUROP	8000803804	0000616303 SWPSC	3011		
ITL ITL	25000000000.00	-25000000000.00	14651930.54	1485344.27	07/JUL-97	10/15/1993
10/19/2000	10/19/2000					10/19/1993
1195SW12	0394012035	EUROP	NY BANK2	COMPANY	CTS	0100042228
0000616303	BANK2 COMPANY LO EUROP	8000803804	0000616303 SWPSC	3011		
FRF FRF	750000000.00	-750000000.00	127026066.18	4997872.96	07-JUL-97	01/13/1994
01/13/1999	01/13/1999					
1195SW12	0394034032	EUROP	NY BANK2	COMPANY	CTS	0100042228
0000616303	BANK2 COMPANY - N EUROP	8000886971	0000616303 SWPSC	3012		
FRF FRF	100000000.00	-100000000.00	16936808.82	-441474.27	07-JUL-97	02/03/1994
02/04/1998	02/04/1998					2/04/1994
1195SW12	0394039053	EUROP	NY BANK2	COMPANY	CTS	0100042228
0000616303	BANK2 COMPANY LO EUROP	8000803804	0000616303 SWPSC	3011		
DEM DEM	100000000.00	-100000000.00	4583895.29	07-JUL-97	02/08/1994	02/10/1994
02/10/1999	02/10/1999					

FIG. 11B



Sample Input Data Files

Tab Delimited with headings – BANK2						
Transaction ID	Notional	Ccy	Transaction Date	Maturity Date	DEAL REQ	INITIAL REQ
44513	1000000000	JPY	14/11/95 15/11/99	212820	0	
44514	1000000000	JPY	14/11/95 15/11/99	5059420	0	
18163	100000000	CHF	02/10/96 06/10/99	1430964	0	
186644	25000000	DEM	23/06/95 23/06/00	67183	0	
186704	100000000	DEM	07/09/95 07/08/99	3153	0	
187152	100000000	DEM	23/09/96 13/02/98	-4155335	0	
187171	100000000	CHF	03/10/96 07/10/99	1294263	0	
187177	150000000	CHF	04/10/96 07/10/99	1541463	0	
187194	200000000	CHF	15/10/96 15/10/97	2248009	0	
COM010082	0	USD	06/06/97 06/06/00	1444019	0	
FRA-USD-CITI	0	USD	18/12/96 18/12/99	196933	0	
L000013233	25000000	GBP	04/11/94 04/11/97	0	0	
L000044507	5000000000	JPY	13/06/96 17/12/99	-77367	0	
L000187481	50000000000	ITL	31/05/96 04/06/99	-6035	0	
LNCF186496	200000000	DEM	01/03/95 03/03/98	0	0	
LNSW0035313	150000000	SEK	07/09/94 09/09/97	-1994031	0	
LNSW016798	50000000	DEM	27/05/92 15/07/97	-1982180	0	
LNSW016863	50000000	DEM	27/05/92 15/07/02	-3351200	0	
LNSW023285	100000000	DKK	23/06/93 23/06/98	1132865	0	
LNSW026045	25000000000	ITL	15/10/93 19/10/00	-1345684	0	
LNSW028079	750000000	FRF	12/01/94 13/01/99	-4898807	0	
LNSW028815	100000000	FRF	03/02/94 04/02/98	440713	0	
LNSW028953	100000000	DEM	08/02/94 10/02/04	-3779613	0	
LNSW029037	50000000000	ITL	10/02/94 14/02/98	227029	0	
LNSW032838	250000000	SEK	15/06/94 17/06/99	3091420	0	

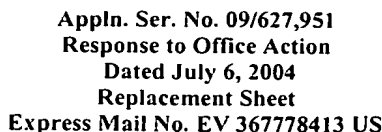
FIG. 11C



FILE IMPORT SPECIFICATION

Bank	Bank No. 1	Specification BANK1E	c:/derives/imports/bank1e.txt
Input Field	Type	Format	Re'qd. Position Length Map Table Output Field Default
BIC	fixed		Yes 0 0 BIC BANK1
client_class	text		No 1 0
counterparty	text		Yes 2 0 MapCP cpBIC
counterparty	text		Yes 2 0 inputCP
account_id	text		No 3 0
account_id nam	text		No 4 0
transaction_id	text		Yes 5 0 transaction_id
InputProduct	text		Yes 6 0 InputProduct
transaction_type	text		Yes 6 0 MapProduct Product
product_code	number		No 7 0
buy_sell_ind	text		No 8 0 Buy Sell
ccy1	text		Yes 9 0 PayCcy
ccy2	text		Yes 10 0 RecCcy [Ccy1]
trade_date	date	dd/mm/yy	Yes 11 0 trade_date
settle_date	date	dd/mm/yy	Yes 12 0 settle_date
start_date	date	dd/mm/yy	Yes 13 0 start_date [trade_date]
maturity_date	date	dd/mm/yy	Yes 14 0 maturity_date
security_id	text		No 15 0
notional1	number		Yes 16 0 PayNotional
notional2	number		Yes 17 0 RecNotional [notional1]
notional	number		No 18 0
mark to market	number		Yes 19 0 MTM
Strike Prices	number		No 20 0 Strike Price

FIG. 12A



Bank	Bank No. 1	Specification BANK1N	c:/derives/imports/bank1n.txt					
Input Field	Type	Format	Re'qd.	Position	Length	Map Table	Output Field	Default
BIC	fixed		Yes	0	0		BIC	BANK1
transaction id	text		Yes	18	16		transaction_id	
ParentTransaction	text		No	60	16		ParentID	
inputCP	text		Yes	181	10	MapCP	cpBIC	
inputCP	text		Yes	181	10		inputCP	
InputProduct	text		Yes	191	16	MapProduct	Product	
InputProduct	text		Yes	191	16		InputProduct	
Buy/Sell	text		No	202	1		Buy_Sell	
call put	text		No	204	1		call_put	
Strike Price	number		No	207	20		Strike Price	
ccy1	text		Yes	243	3		Payccy	
ccy2	text		Yes	247	3		Recccy	[ccy1]
notional1	number		Yes	256	20		PayNotional	
notional2	number		Yes	276	20		RecNotional	
notionalUSD	number		No	296	19		NotionalBase	
MTM	number		Yes	315	20		MTM	
MTMdate	date	dd/mm/yy	Yes	335	10		MTMdate	
trade date	date	mm/dd/yyyy	Yes	345	11		trade_date	
start date	date	mm/dd/yyyy	No	357	11		start_date	
maturity date	date	mm/dd/yyyy	Yes	369	12		maturity_date	
settlement date	date	mm/dd/yyyy	Yes	381	11		settle_date	

FIG. 12B



FILE IMPORT SPECIFICATION

Bank	Bank No. 2	Specification BANK2				c:/derives/imports/bank2.tab		
Input Field	Type	Format	Re'qd.	Position	Length	Map Table	Output Field	Default
cpBIC	fixed		No	0	0		cpBIC	BANK1
Product	fixed		No	0	0		Product	OTHER
BIC	fixed		No	0	0		BIC	BANK2
transaction_id	text		Yes	1	0		transaction_id	
notional1	number		Yes	2	0		Paynotional	
ccyl	text		Yes	3	0		Payccy	
transaction date	date	dd/mm/yy	Yes	4	0		trade_date	
maturity_date	date	dd/mm/yy	Yes	5	0		maturity_date	
deal req	number		Yes	6	0		MTM	

FIG. 12C



FILE IMPORT SPECIFICATION

Bank	Bank No. 3	Specification BANK3			c:/derives/imports/bank3.txt			
Input Field	Type	Format	Re'qd.	Position	Length	Map Table	Output Field	Default
buysell	fixed		Yes	0	0		buy_sell	
cpBIC	fixed		Yes	0	0		cpBIC	BANK1
BIC	fixed		Yes	0	0		BIC	BANK3
src_system_id	text		No	1	0			
book_id	text		No	2	0			
trade_id	text		Yes	3	0		transaction_id	
ticket_id	text		No	4	0			
ins_type	text		Yes	5	0	MapProduct	Product	
ins_type	text		Yes	5	0		inputProduct	
rec_notional	number		Yes	7	0		Paynotional	
rec_notional_ccy	text		Yes	13	0		PayCcy	
trade_date	date	dd/mm/yy	Yes	14	0		trade_date	
maturity_date	date	dd/mm/yy	Yes	15	0		maturity_date	
business_date	date	dd/mm/yy	Yes	16	0		MTMdate	
base_mtm	number		No	17	0		MTM	
other_ccy	text		Yes	30	0		Reccy	[rec_notio
other_notional	number		Yes	31	0		RecNotional	[rec_notio
put_call	text		No	34	0	MapCodes	call_put	
buy_sell	text		No	35	0	MapCodes	buy_sell	
effective_date	date	dd/mm/yy	No	37	0		start_date	

FIG. 12D



Matching Criteria

Level external

Order	Field1	Field2	Type	Tolerance	Ttype	Special	Value1	Value2
1	BIC	cpBIC	text	0				
2	cpBIC		text	0				
3	ExternalMatchID	BIC	text	0				

Level full

Order	Field1	Field2	Type	Tolerance	Ttype	Special	Value1	Value2
1	BIC	cpBIC	text					
2	cpBIC	BIC	text					
3	Product		text					
4	PayCcy		text					
5	RecCcy		text					
6	Paynotional		number					
7	Recnotional		number					
8	maturity_date		date	5	d			
9	trade_date		date	1	d			
10	buy_sell		text	0		A	B	S
11	call_put		text	0		B		

Level level1

Order	Field1	Field2	Type	Tolerance	Ttype	Special	Value1	Value2
1	BIC	cpBIC	text					
2	cpBIC	BIC	text					
3	Product		text					
4	PayCcy		text					
5	RecCcy		text					
6	PayNotional		number					
7	RecNotional		number					
8	maturity_date		date	5	d			

Level level2

Order	Field1	Field2	Type	Tolerance	Ttype	Special	Value1	Value2
1	BIC	cpBIC	text					
2	cpBIC	BIC	text					
3	Product		text					
4	PayCcy		text					
5	RecCcy		text					
6	PayNotional		number					
7	RecNotional		number					

FIG. 13



Tables of Data Fields

Trades Tables

Name	Type	Length
ImportCode	Text	10
BIC	Text	12
cpBIC	Text	12
InputCP	Text	50
parentID	Text	15
transaction_id	Text	20
cp_transaction_id	Text	20
Product	Text	8
InputProduct	Text	25
PayCcy	Text	5
PayNotional	Number	8
RecCcy	Text	5
RecNotional	Number	8
NotionalBase	Number	8
trade_date	Date/Time	8
Start_Date	Date/Time	8
Maturity_Date	Date/Time	8
settle_date	Date/Time	8
Call_Put	Text	5
Buy_Sell	Text	5
Strike Price	Number	8
MatchCode	Text	15
Matchnumber	Number (Long)	4
ManualMatch	Yes/No	2
ExternalMatchId	Text	25
ManualLink	Number (Long)	4
MTM	Number	8
MTMdate	Date/Time	8
reconflag	Yes/No	1
%diff	Number	8
absdiff	Number	8
status	Number	2
created	Date/Time	8
last_updated	Date/Time	8

FIG. 14A



Tables of Data Fields

Import Specifications

Name	Type	Length
ImportFileSpecs		
ImportCode	Text	10
BIC	Text	10
Description	Text	50
filepath	Text	50
type	Text	10
delimiter	Text	2
skiprecs	Number (Integer)	2
eof	Text	50
outputtype	Text	5
table	Text	50
Active	Yes/No	1

Name	Type	Length
ImportFieldSpecs		
Importcode	Text	10
ifield	Text	50
itype	Text	10
iformat	Text	25
irequired	Yes/No	1
iskey	Yes/No	1
keyno	Number (Integer)	2
keyid	Text	10
ifieldpos	Number (Integer)	2
ifielden	Number (Integer)	2
imatable	Text	75
ofield	Text	50
oformat	Text	50
defaultvalue	Text	50
comments	Text	255

Map Tables

Name	Type	Length
MapCP		
Importcode	Text	10
inputvalue	Text	50
outputvalue	Text	10
MapProduct		
importcode	Text	10
inputvalue	Text	50
outputvalue	Text	10

FIG. 14B-1



Appln. Ser. No. 09/627,951
Response to Office Action
Dated July 6, 2004
Replacement Sheet
Express Mail No. EV 367778413 US

Match Criteria

Name	Type	Length
MatchCodes		
MatchCode	Text	25
MatchOrder	Number (Integer)	2
Field1	Text	50
Field2	Text	50
FieldType	Text	10
Tolerance	Number	8
TolType	Text	10
Special	Text	10
Value1	Text	50
Value2	Text	50

FIG. 14B-2